




The sspm R package: spatial surplus production models for the management of northern shrimp fisheries

Valentin Lucet *¹ and Eric J. Pedersen †^{1,2}

¹ Department of Biology, Concordia University, Montreal, CA ² Department of Biology, Memorial University of Newfoundland, St. John's, CA

DOI: [10.xxxxxx/draft](https://doi.org/10.xxxxxx/draft)

Software

- [Review](#) 
- [Repository](#) 
- [Archive](#) 

Editor: [Open Journals](#) 

Reviewers:

- [@openjournals](#)

Submitted: 01 January 1970

Published: unpublished

License

Authors of papers retain copyright and release the work under a Creative Commons Attribution 4.0 International License ([CC BY 4.0](#))

Statement of need

Population models are important tools for making management decisions, especially in fisheries, where predictive methods like Surplus Production Models (SPMs) are widely used. Fisheries analysts and managers often lack user-friendly, flexible tools to implement and apply SPMs. In addition, SPMs are rarely spatially explicit and usually cannot account for relevant ecosystem drivers. Therefore, there is a need for tools that implement spatially explicit surplus production models (SSPMs). The Northern Shrimp stock in the Newfoundland and Labrador Shelves is an example of a stock in need of an SSPM that can integrate important spatially-structured ecosystem drivers.

Summary

Population modelling is an exercise of interest within environmental sciences and adjacent fields. Early population models such as the logistic model assumed that while the abundance of a population might change over time, the conditions governing parameters affecting that rate of change, such as the maximum rate of growth or the carrying capacity of the population, stay constant over time (Gotelli, 2008). Modern population models increasingly acknowledge the non-stationary nature of wild populations and work to incorporate environmental fluctuations into dynamic models (Thorson et al., 2015, 2017). Population models designed to answer applied resource management questions, such as fisheries stock models, increasingly address how the dynamics of stocks vary across space and time.

Resource managers are becoming increasingly interested in how variation in ecosystem factors such as predator abundance and abiotic variables impact the spatiotemporal variability of population parameters, such as productivity (Szuwalski & Hollowed, 2016; Zhang et al., 2021). Further, treating spatially structured stocks as single unstructured stocks can lead to substantially biased estimates of population change (Thorson et al., 2015). However, stock models that explicitly incorporate spatial dynamics and time-varying ecosystem variables are still rare in fisheries science, despite the push for more ecosystem-based management methods in fisheries management (Berkes, 2012; Crowder et al., 2008; Tam et al., 2017).

Surplus production models (SPMs) are one of the classic models used in fisheries and are based on modelling changes in the total biomass of a stock in a given location over time as a function of current stock abundance and fishing pressure (Walters et al., 2008). Classically, SPMs assume single unstructured stocks with purely logistic dynamics (Walters et al., 2008) and, as such, have been of limited use for modelling more complex stocks. They are useful in

*co-first author

†co-first author

39 data-poor contexts where the age structure of the population is not accessible or when age
40 or length structure do not change substantially over time (Prager, 1994; Punt, 2003). SPMs
41 typically model spatially constant productivity. They also assume that populations are only
42 affected by past abundance and fishing, which ignores stressors like climate change which
43 affect growth rates independently of fishing pressure.

44 In the context of global warming and shifting ranges, fisheries productivity is likely to be
45 a moving target (Karp et al., 2019), and managers need better methods that account for
46 varying productivity (Szuwalski & Hollowed, 2016). The Northern Shrimp (*Pandalus borealis*)
47 in the Newfoundland and Labrador Shelves, which has undergone several periods of large-scale
48 biomass change in the last two decades, despite a relatively constant harvest regime, is a prime
49 example of a population thought to be affected by environmental conditions (DFO, 2019).
50 These populations currently lack a population model to understand the drivers of this change
51 and to predict how fishing pressure and changing environmental conditions may affect future
52 abundance, which managers are advised to account for.

53 Population models like SPMs usually fall under the two following categories: process-based
54 and statistical models. Process-based models often rely on differential or difference equations
55 and are based on replicating the underlying processes (e.g., predation, recruitment, dispersal)
56 driving population dynamics. Statistical models instead fit a regression model to time series
57 of population abundances, abundance indices, or productivities, with some assumed error
58 distribution for variation around predictions.

59 We have chosen a statistical approach to fitting SPMs. Statistical models allow for estimation
60 of parameter uncertainty and ranges of model predictions and for flexibly incorporating potential
61 ecosystem drivers into models (Plagányi et al., 2014). Statistical models also allow for straight-
62 forward estimation of spatial variation in population parameters such as maximum productivity
63 or density dependence from data, in the absence of theory predicting how these parameters
64 should vary.

65 In this paper, we use a statistical approach to fitting SPMs using Generalized Additive Models
66 (GAMS), estimated using the mgcv R package (Wood, 2017) as the backend. We apply this
67 approach to the population of Northern Shrimp of the Newfoundland and Labrador Shelves,
68 leveraging the smoothing properties of GAMs to account for varying productivity across time
69 and space. The resulting model is a spatial SPM (SSPM), implemented via an R package:
70 sspm.

71 The R package sspm is designed to make spatially-explicit surplus production models (SSPM)
72 simpler to estimate and apply to any spatially structured stock. The basic model it implements
73 was first used to model time-varying production in Newfoundland and Labrador Northern
74 Shrimp stocks (E. J. Pedersen et al., 2022). However, the general modelling approach used
75 here will work for any spatially structured fishery with sufficient data. It includes a range of
76 features to manipulate harvest and biomass data. Those features are organized in a stepwise
77 workflow, whose implementation is described in more detail in Figure 1 and in the next section.

78 Although it was developed in a fisheries context, the package is suited to model spatially-
79 structured population dynamics in general.

80 Package design

81 The package follows an object oriented design, making use of the S4 class systems to model a
82 stepwise workflow: (Figure 1).

83 The key workflow steps are:

- 84 ■ Discretization and aggregation of spatially structured observations into discrete patches,
85 with a range of methods of discretization (random or custom sampling, Voronoi tessella-
86 tion, or Delaunay triangulation).

1. Provided boundary data in the form of a shapefile is converted into a `sspm_boundary` object using `spm_as_boundary()` to define the boundary/region of interest.
2. The region within the boundary is discretized into patches with the `spm_discretize()` function, creating a `sspm_discrete_boundary` object.
- Spatiotemporal smoothing of biomass and environmental predictors using GAMs.
 3. The `spm_as_dataset()` function turns user-provided data frames of raw observations into `sspm_dataset` objects that explicitly track locations, data types, and aggregation scales for each input. `sspm` recognizes three types of data: **trawl** (i.e. biomass estimates from scientific surveys), **predictors**, and **catch** (i.e., harvest).
 4. The `spm_smooth()` uses GAMs to calculate spatially smoothed yearly estimates of biomass and environmental predictors for each patch from trawl-level data, based on the spatial structure from the `sspm_discrete_boundary` object. The user specifies a GAM formula with custom smooth terms. The output is another `sspm_dataset` object with a `smoothed_data` slot which contains the smoothed predictions for all patches.
- Computation of surplus production based on biomass density and fishing effort.
 5. The `spm_aggregate_catch()` function aggregates catch into patches and years and calculates patch-specific productivity for each year as the ratio of estimated biomass density plus catch from the next year divided by estimated biomass density of the current year. The result is returned as a `sspm_dataset`.
 6. The `sspm()` function combines productivity and predictor datasets into a single dataset. Additionally, the user may create lagged versions of predictors with `spm_lag()` and split data into testing and training sets for model validation with `spm_split()` at this stage.
- Fitting of SSPMs to productivity estimates with GAMs.
 7. The `spm()` function is used to fit a SSPM model to the output of step 6, using a GAM model with custom syntax able to model a range of SSPMs. The output is an `sspm` object.
- Visualization of results, and one-step-ahead projections of biomass for model validation and scenario-based predictions.
 8. Plots can be generated with the `plot()` method. Predictions from the fitted model can be obtained using the built-in `predict()` method, including confidence and prediction intervals

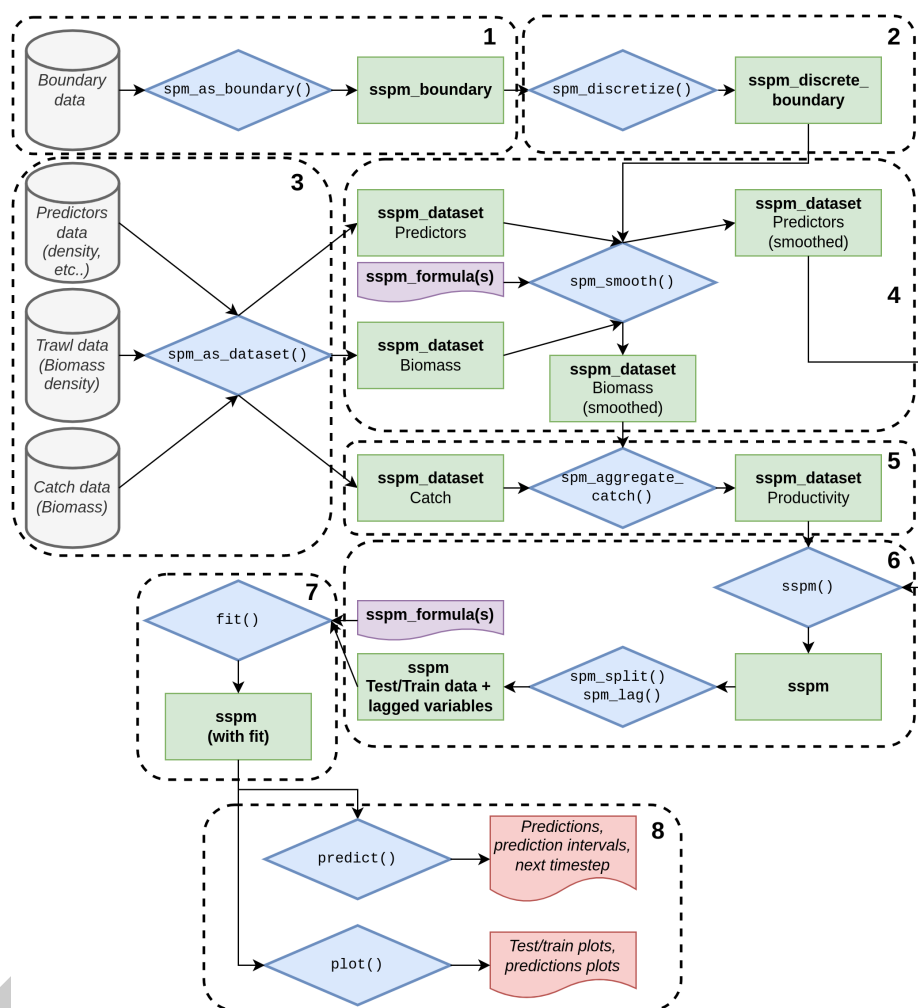


Figure 1: The sspm workflow. Gray cylinders represent raw, unprocessed sources of data. Each blue diamond shape represents a function processing a raw input and validating it, or producing an intermediate package object, represented as a green object. Secondary objects like formulas, which must be created by the user, are represented by a purple document shape. Finally, outputs are represented by a red document shape. The steps of the workflow as described above are denoted by dotted lines and corresponding step number.

Connections to other surplus-production based stock assessment approaches

The sspm package uses a model-based, random-effects based approach to estimate the effects of ecosystem drivers on surplus production across space and time. Our approach is conceptually related to the stochastic stock assessment approaches used by the R packages *spict* (M. W. Pedersen & Berg, 2017) and *jabba* (Winker et al., 2018) R packages for surplus production modelling, in that we assume that biomass dynamics can be modelled as effectively a logistic growth model with both process and measurement error. While sspm does not currently have the capacity to model biomass dynamics as a continuous-time process, as with *spict*, or incorporate prior parameter information on catchability or biomass dynamics as in *jabba*, sspm can model spatially and temporally varying productivity, which is currently not possible in these models.

The sspm package can be viewed as a spatiotemporal Model of Intermediate Complexity [a

133 'MICE-in-space' model; Thorson et al. (2019)] that can incorporate effects of other species
 134 and ecosystem drivers as well as changes in fishing pressure on stock status. Our approach
 135 is closely connected to approaches used by other modern model-based spatial abundance
 136 estimation software, such as the VAST R package (Thorson et al., 2019) and the sdmTMB R
 137 package (Anderson et al., 2022). Our method shares the same approach as both VAST and
 138 sdmTMB of using spatially explicit models to estimate local biomass density (Figure 1 steps 1,2,
 139 and 4), then aggregating up from those models to predict aggregate stock-level metrics such
 140 as total biomass and productivity (Figure 1 steps 8). The multiplicative surplus production
 141 model used by sspm is also conceptually similar to the vector-autoregressive model for biomass
 142 changes used by these two packages, as both VAST and sdmTMB can model local temporal
 143 changes as autoregressive processes on the link-scale of a generalized linear model. The sspm
 144 package cannot, however, model the dynamics of multiple species simultaneously; multi-species
 145 modelling would require generating a separate surplus production model (Figure 1 steps 5 and
 146 6) for each species of interest.

147 One major difference between the sspm package and other model-based spatiotemporal mod-
 148 elling packages is its special-purpose nature. The default spatial_smooth function uses a
 149 computationally simpler (although somewhat less flexible) Intrinsic Conditional Autoregressive
 150 (ICAR) model (Rue & Held, 2005) for modelling spatial variation in covariates and biomass, as
 151 compared to the more complex spatial random effects possible with VAST and sdmTMB. This has
 152 the advantage of computational speed and less user knowledge of how to set up complex spatial
 153 grids, although it is less flexible. This means that sspm should be easier to adapt to novel
 154 fisheries than more complex packages that require more user modelling knowledge. Further, it
 155 is possible to specify alternative spatial smoothers than the ICAR model in the spatial_smooth
 156 function via the bs= argument, although this functionality has not been well-tested and should
 157 be considered experimental.

158 The other benefit of sspm, relative to other modelling packages, is the ability to model
 159 productivity rates directly (Figure 1 steps 5 and 6), rather than implicitly via an auto-regressive
 160 processes as used in VAST or sdmTMB. This means that it is possible in sspm to model nonlinear
 161 relationships between environmental covariates and productivity, or to easily include factors
 162 such as time-lagged effects of predictors on productivity in a given year. This approach does,
 163 however, sacrifice the ability to propagate measurement error into uncertainty about rates of
 164 change. One of the future directions for development of this package is to include variance
 165 propagation methods into the surplus production modelling step.

166 Acknowledgements

167 This research was supported by the Canadian Fisheries and Oceans Canada's (DFO) Sustain-
 168 able fisheries Science Fund and by a Discovery Grant from the Canadian Natural Sciences
 169 and Engineering Research Council (NSERC) to E. J. Pedersen. We thank Fonya Irvine and
 170 John-Philip Williams for their help in testing the package and providing feedback on model
 171 implementation.

172 References

- 173 Anderson, S. C., Ward, E. J., English, P. A., & Barnett, L. A. K. (2022). *sdmTMB: An*
 174 *R package for fast, flexible, and user-friendly generalized linear mixed effects models*
 175 *with spatial and spatiotemporal random fields* (p. 2022.03.24.485545). bioRxiv. <https://doi.org/10.1101/2022.03.24.485545>
 176
 177 Berkes, F. (2012). Implementing ecosystem-based management: Evolution or revolution? *Fish*
 178 *and Fisheries*, 13(4), 465–476. <https://doi.org/10.1111/j.1467-2979.2011.00452.x>

- 179 Crowder, L. B., Hazen, E. L., Avissar, N., Bjorkland, R., Latanich, C., & Ogburn, M. B. (2008).
 180 The Impacts of Fisheries on Marine Ecosystems and the Transition to Ecosystem-Based
 181 Management. *Annual Review of Ecology, Evolution, and Systematics*, 39(1), 259–278.
 182 <https://doi.org/10.1146/annurev.ecolsys.39.110707.173406>
- 183 DFO. (2019). *An assessment of Northern Shrimp (pandalus borealis) in Shrimp Fishing Areas*
 184 *4–6 and of Striped Shrimp (pandalus montagui) in shrimp fishing area 4 in 2018* (Technical
 185 Report No. 2019/027; p. 23). Canadian Science Advisory Secretariat (CSAS).
- 186 Gotelli, N. J. (2008). *A Primer of Ecology* (Fourth Edition). Oxford University Press.
 187 ISBN: 978-0-87893-318-1
- 188 Karp, M. A., Peterson, J. O., Lynch, P. D., Griffis, R. B., Adams, C. F., Arnold, W. S.,
 189 Barnett, L. A. K., deReynier, Y., DiCosimo, J., Fenske, K. H., Gaichas, S. K., Hollowed, A.,
 190 Holsman, K., Karnauskas, M., Kobayashi, D., Leising, A., Manderson, J. P., McClure, M.,
 191 Morrison, W. E., ... Link, J. S. (2019). Accounting for shifting distributions and changing
 192 productivity in the development of scientific advice for fishery management. *ICES Journal*
 193 *of Marine Science*, 76, 1305–1315. <https://doi.org/10.1093/icesjms/fsz048>
- 194 Pedersen, E. J., Skanes, K., Le Corre, N., Koen-Alonso, M., & Baker, K. (2022). *A new*
 195 *spatial ecosystem-based surplus production model for SFA 4-6 Northern Shrimp* [Canadian
 196 Science Advisory Secretariat (CSAS) Research Document]. https://www.dfo-mpo.gc.ca/csas-sccs/Publications/ResDocs-DocRech/2022/2022_062-eng.html
- 198 Pedersen, M. W., & Berg, C. W. (2017). A stochastic surplus production model in continuous
 199 time. *Fish and Fisheries*, 18(2), 226–243. <https://doi.org/10.1111/faf.12174>
- 200 Plagányi, É. E., Punt, A. E., Hillary, R., Morello, E. B., Thébaud, O., Hutton, T., Pillans, R.
 201 D., Thorson, J. T., Fulton, E. A., Smith, A. D. M., Smith, F., Bayliss, P., Haywood, M.,
 202 Lyne, V., & Rothlisberg, P. C. (2014). Multispecies fisheries management and conservation:
 203 Tactical applications using models of intermediate complexity. *Fish and Fisheries*, 15(1),
 204 1–22. <https://doi.org/10.1111/j.1467-2979.2012.00488.x>
- 205 Prager, M. H. (1994). A suite of extensions to a nonequilibrium surplus-production. *Fishery*
 206 *Bulletin - National Oceanic and Atmospheric Administration*, 92, 374–389.
- 207 Punt, A. E. (2003). Extending production models to include process error in the population
 208 dynamics. *Canadian Journal of Fisheries and Aquatic Sciences*, 60(10), 1217–1228.
 209 <https://doi.org/10.1139/f03-105>
- 210 Rue, H., & Held, L. (2005). *Gaussian Markov random fields: Theory and applications*. CRC
 211 press.
- 212 Szuwalski, C. S., & Hollowed, A. B. (2016). Climate change and non-stationary population
 213 processes in fisheries management. *ICES Journal of Marine Science*, 73(5), 1297–1305.
 214 <https://doi.org/10.1093/icesjms/fsv229>
- 215 Tam, J. C., Link, J. S., Rossberg, A. G., Rogers, S. I., Levin, P. S., Rochet, M.-J., Bundy, A.,
 216 Belgrano, A., Libralato, S., Tomczak, M., Wolfshaar, K. van de, Pranovi, F., Gorokhova,
 217 E., Large, S. I., Niquil, N., Greenstreet, S. P. R., Druon, J.-N., Lesutiene, J., Johansen, M.,
 218 ... Rindorf, A. (2017). Towards ecosystem-based management: Identifying operational food-
 219 web indicators for marine ecosystems. *ICES Journal of Marine Science*, 74(7), 2040–2052.
 220 <https://doi.org/10.1093/icesjms/fsw230>
- 221 Thorson, J. T., Adams, G., & Holsman, K. (2019). Spatio-temporal models of intermediate
 222 complexity for ecosystem assessments: A new tool for spatial fisheries management. *Fish*
 223 *and Fisheries*, 20(6), 1083–1099. <https://doi.org/10.1111/faf.12398>
- 224 Thorson, J. T., Jannot, J., & Somers, K. (2017). Using spatio-temporal models of population
 225 growth and movement to monitor overlap between human impacts and fish populations.
 226 *Journal of Applied Ecology*, 54(2), 577–587. <https://doi.org/10.1111/1365-2664.12664>

- 227 Thorson, J. T., Skaug, H. J., Kristensen, K., Shelton, A. O., Ward, E. J., Harms, J. H., &
228 Benante, J. A. (2015). The importance of spatial models for estimating the strength of
229 density dependence. *Ecology*, 96(5), 1202–1212. <https://doi.org/10.1890/14-0739.1>
- 230 Walters, C. J., Hilborn, R., & Christensen, V. (2008). Surplus production dynamics in declining
231 and recovering fish populations. *Canadian Journal of Fisheries and Aquatic Sciences*,
232 65(11), 2536–2551. <https://doi.org/10.1139/F08-170>
- 233 Winker, H., Carvalho, F., & Kapur, M. (2018). JABBA: Just Another Bayesian Biomass
234 Assessment. *Fisheries Research*, 204, 275–288. [https://doi.org/10.1016/j.fishres.2018.03.](https://doi.org/10.1016/j.fishres.2018.03.010)
235 [010](https://doi.org/10.1016/j.fishres.2018.03.010)
- 236 Wood, S. N. (2017). *Generalized Additive Models: An Introduction with R, 2nd Edition* (2nd
237 ed.). CRC Press. ISBN: 978-1-4987-2837-9
- 238 Zhang, F., Reid, K. B., & Nudds, T. D. (2021). The longer the better? Trade-offs in
239 fisheries stock assessment in dynamic ecosystems. *Fish and Fisheries*, 22(4), 789–797.
240 <https://doi.org/10.1111/faf.12550>

DRAFT